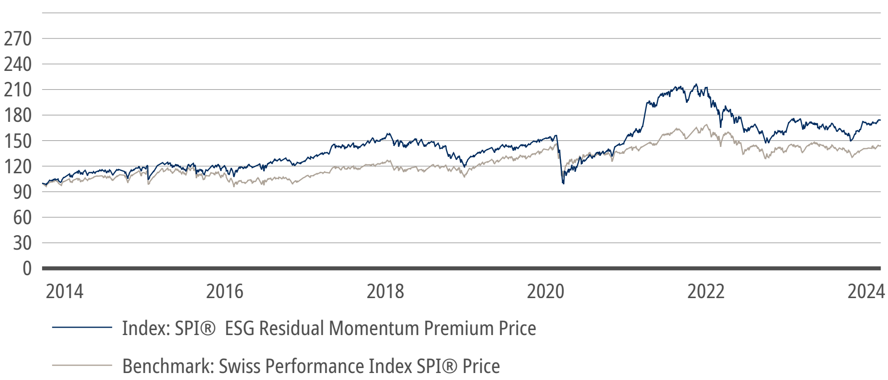
SPI® ESG Residual Momentum Premium Price

Index Description

The SPI® ESG Residual Momentum Premium PR (SPIERP) identifies equity instruments of the Swiss ESG equity market following an instrument specific trend based on a statistical pattern. The index is a variable component index with a limit of 30 shares. Its components are weighted by an equal contribution to risk and their weight is limited to 8%. Volatility is used as to measure the risk. On July 01, 2010 the SPI® ESG Residual Momentum Premium PR (SPIERP) was standardised at 100 points.

Index Performance



Annual Index Return

Year	SPIERP	SPIX
YTD	1.52%	1.96%
2023	7.56%	2.95%
2022	−24.73%	−18.68%
2021	40.44%	20.19%
2020	−0.85%	0.61%
2019	25.22%	26.67%
2018	−19.98%	−11.41%
2017	20.93%	16.32%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIERP	1.52%	7.33%	0.28%	3.06%	3.96%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SPIERP	5.21%	9.12%	12.63%	18.30%	16.42%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SPIERP	7.23%	7.58%	6.95%	10.18%	8.88%	-

[1]Annualized values for figures > 1Yr; [2]Used benchmark: Swiss Performance Index SPI® Price

Dividend Yield & Turnover

	SPIERP	SPIX
Div.Yield		
2024	0.00%	0.01%
2023	3.09%	3.05%
2022	2.53%	2.70%
2021	2.06%	2.65%
2020	3.77%	3.19%
2019	3.07%	3.10%
2018	2.30%	3.20%
Turnover		
2024	0.00%	0.00%
2023	121.92%	3.84%
2022	130.35%	2.98%
2021	72.87%	1.75%
2020	119.20%	2.69%
2019	97.02%	4.52%
2018	121.26%	1.97%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIERP	01/19/2018	03/23/2020	158.28	98.75	−37.61%
SPIX	02/19/2020	03/23/2020	731.04	532.81	−27.12%

All data retrieved as of 02/29/2024

Index Characteristics

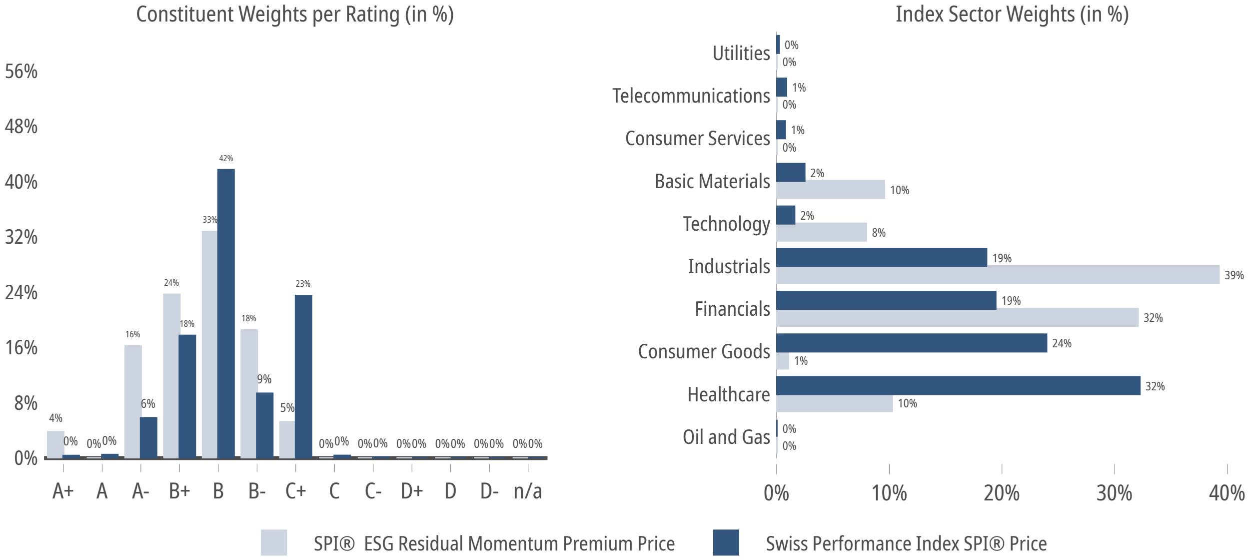
	SPIERP	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/29/2021	01/01/1996
ESG Rating	B (8.42)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	849.76	244,999.20
Smallest Mcap	100.10	0.49
Average Mcap	351.09	7,152.25
Median Mcap	335.57	537.96

[3]Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	8.07%
HOLCIM N	7.38%
SCHINDLER PS	7.05%
ABB LTD N	6.34%
JULIUS BAER N	4.90%
LOGITECH N	4.74%
GIVAUDAN N	4.71%
KUEHNE+NAGEL INT N	4.31%
SWISS PRIME SITE N	4.00%
UBS GROUP N	3.60%
Total	55.10%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIERP					
Price	SPIERP	CH1100792246	.SPIERP		No
Total Return	SPIERC	CH1100792170	.SPIERC		No
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI® ESG Residual Momentum Premium Price index is calculated as an weightfactor weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the Rulebook.

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